



# Russell 1000 Dynamic Index

## About the index

The Russell 1000® Dynamic Index® measures the performance of less stable, dynamic US large cap stocks. The index is reconstituted fully in June to ensure accurate representation of dynamic US large cap companies, with updates for parent index membership changes in December and quarterly IPO inclusions in March and September.

### Index characteristics

(As of 5/31/2026)

	Russell 1000® Dynamic	Russell 1000®
EPS Variability - 10 Years	230.48	133.00
Number of Holdings	810	1,001
Pretax Return on Assets - 5 Year Avg	8.25	13.92
Debt/Equity	0.74	0.73
Standard Deviation - 1 Yr	15.82	12.21
Standard Deviation - 5 Yr	19.20	15.83

### Market capitalization (in billions USD)

(As of 5/31/2026)

	Russell 1000® Dynamic	Russell 1000®
Average Market Cap (\$-WTD)	\$1300.158	\$1499.539
Median Market Cap	\$15.410	\$17.107
Largest Stock by Market Cap	\$5151.816	\$5151.816

## Russell Stability Indexes give you more Style

### More than low volatility

Russell is one of the first to combine quality indicators (balance sheet and earnings related measures) and a stock market indicator, volatility. As a result, Russell Stability Indexes are more comprehensive than indexes that historically focus on single measures such as dividends or return volatility.

### Distinct from other asset classes including growth and value

In certain market conditions, the Russell Stability Indexes capture a different set of indicators that drive market and manager performance.

### Complete market coverage

Russell Stability Indexes are created from existing Russell Indexes that are split to form a Defensive half (more stable) and a Dynamic half (less stable). Taken together, these halves offer a more complete picture of market activity.

For more information, including a list of ETFs based on FTSE Russell Indexes, please call us or visit [lseg.com/ftse-russell](http://lseg.com/ftse-russell)

The launch date of the Russell 1000® Dynamic Index is February 3, 2011. The launch date of the Russell 1000® Index is January 1, 1984. All performance presented prior to the index launch date is back-tested performance. Please see disclaimer for important legal information.

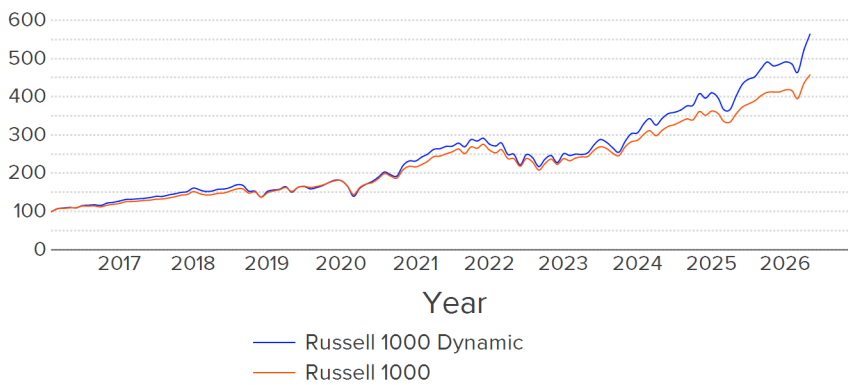
## Performance

	1 yr	3 yr	5 yr	10 yr	2021	2022	2023	2024	2025	2026
Russell 1000 Dynamic	40.56	30.54	16.39	17.70	25.57	-21.94	33.34	30.63	22.31	16.33
Russell 1000	28.85	23.33	13.33	15.38	26.45	-19.13	26.53	24.51	17.37	10.88

Data as of May 31, 2026. Past performance is no guarantee of future results. Returns shown may reflect hypothetical historical performance. Please see the final page for important legal disclosures.

## Total return

Total return(%)



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## Annualized risk - Standard Dev (%)

	1 yr	3 yr	5 yr	10 yr
Russell 1000 Dynamic	15.82	17.13	19.20	18.59
Russell 1000	12.21	13.27	15.83	15.57

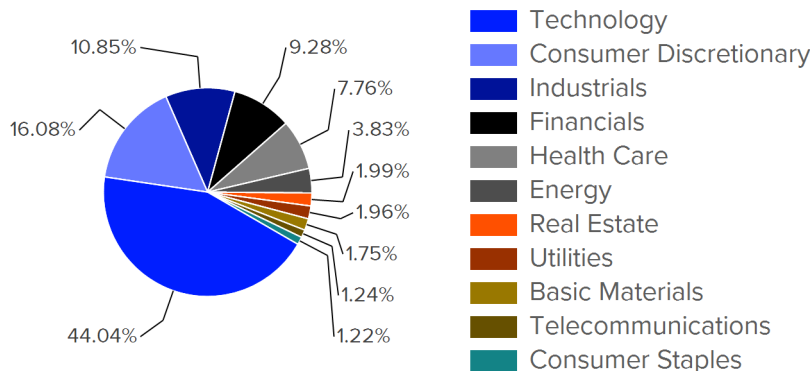
As of May 31, 2026

## Sharpe Ratio

	1 yr	3 yr	5 yr	10 yr
Russell 1000 Dynamic	2.00	1.38	0.71	0.85
Russell 1000	1.83	1.30	0.65	0.85

As of May 31, 2026

## ICB Industry



As of May 31, 2026

## Top ten index constituents

Company	Industry
Nvidia Corp	Technology
Broadcom Inc	Technology
Amazon Com Inc	Consumer Discretionary
Tesla Inc	Consumer Discretionary
Micron Technology Inc	Technology
Lilly Eli & Co	Health Care
Advanced Micro Devices	Technology
Apple Inc	Technology
Meta Platforms Inc	Technology
Jpmorgan Chase & Co	Financials

As of May 31, 2026

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For over 35 years we have been at the forefront of driving change for the investor, always innovating to shape the next generation of benchmarks and investment solutions that open up new opportunities for the global investment community.

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